

$$L(\theta, x, z) = \begin{cases} \pi (p^h (1-p)^{m-h}) & z=0 \\ (1-\pi) (q^h (1-q)^{m-h}) & z=1 \end{cases}$$

$$\text{Let } A = p^h (1-p)^{m-h}, B = q^h (1-q)^{m-h}$$

$$P_{z|x} = \frac{P_{xz}}{P_x} = \frac{\begin{cases} \pi A & z=0 \\ (1-\pi) B & z=1 \end{cases}}{\pi A + (1-\pi) B}$$

$$Q(\theta|\theta^t) = E[L(\theta, x, z) | X]$$

$$= \sum_{i=1}^n L(\theta, x_i, 0) P_{z_i|x_i}(0|x_i) + L(\theta, x_i, 1) P_{z_i|x_i}(1|x_i)$$

$$= \sum_{i=1}^n \log \left(\pi p^{h_i} (1-p)^{m-h_i} \cdot \frac{\pi^t p_t^{h_i} (1-p_t)^{m-h_i}}{\pi^t p_t^{h_i} (1-p_t)^{m-h_i} + (1-\pi) q_t^{h_i} (1-q_t)^{m-h_i}} \right) + \log(\text{wavy blue} \cdot \text{wavy green})$$

k_i^t



$$\therefore Q(\theta | \theta^t) = \sum_{i=1}^n k_i^t \log \pi p^{h_i} (1-p)^{m-h_i} \\ + \sum_{i=1}^n (1-k_i^t) \log (1-\pi) q^{h_i} (1-q)^{m-h_i}$$

$$= \sum_i k_i^t \log \pi + \sum_i (1-k_i^t) \log (1-\pi)$$

$$+ \sum_i k_i^t h_i \log p + \sum_i k_i^t (m-h_i) \log (1-p)$$

$$+ \sum_i (1-k_i^t) h_i \log q + \sum_i (1-k_i^t) (m-h_i) \log (1-q)$$

$$\frac{\partial Q}{\partial \pi} = 0 \Rightarrow \sum_i k_i^t (1-\pi) - \sum_i (1-k_i^t) \pi = 0$$

$$\Rightarrow \pi = \frac{\sum k_i^t}{n} = \pi^{t+1}$$

$$\frac{\partial Q}{\partial p} = 0 \Rightarrow \frac{\sum k_i^t h_i}{p} - \frac{\sum k_i^t (m-h_i)}{1-p} = 0$$

$$\Rightarrow \sum k_i^t h_i - \cancel{p \sum k_i^t h_i} + \cancel{p \sum k_i^t h_i} - p m \sum k_i^t = 0$$

$$\Rightarrow p = \frac{\sum k_i^t h_i}{m \sum k_i^t} = p^{t+1}$$

$$\Rightarrow q^{t+1} = \frac{\sum (1-k_i^t) h_i}{m \sum (1-k_i^t)}$$

With Prior :

$$\begin{aligned} Q(\theta|\theta^t) = & \sum_i k_i^t \log \pi + \sum_i (1-k_i^t) \log(1-\pi) \\ & + \sum_i k_i^t h_i \log p + \sum_i k_i^t (m-h_i) \log(1-p) \\ & + \sum_i (1-k_i^t) h_i \log q + \sum_i (1-k_i^t) (m-h_i) \log(1-q) \\ & + \log \frac{\pi^{\alpha-1} (1-\pi)^{\beta-1}}{B(\alpha, \beta)} \end{aligned}$$

$\frac{\partial Q}{\partial p}$, $\frac{\partial Q}{\partial q}$ are same.

$$\begin{aligned} \frac{\partial Q}{\partial \pi} = 0 \Rightarrow & \frac{\sum k_i^t}{\pi} - \frac{\sum (1-k_i^t)}{1-\pi} \\ & + \frac{\alpha-1}{\pi} - \frac{\beta-1}{1-\pi} = 0 \end{aligned}$$

$$\Rightarrow (1-\pi)(\sum k_i^t + \alpha - 1) - \pi(\sum(1-k_i^t) + \beta - 1) = 0$$

$$\Rightarrow \sum k_i^t + \alpha - 1 = \pi(m + \alpha + \beta - 2)$$

$$\Rightarrow \pi = \frac{\alpha - 1 + \sum k_i^t}{m + \alpha + \beta - 2} = \pi^{t+1}$$